

COMPGV19: Numerical Optimisation

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1

Jorge Nocedal, Stephen Wright. Numerical Optimization (Springer Series in Operations Research and Financial Engineering). Springer

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Wright, Stephen J. Primal-dual interior-point methods. Philadelphia: : Society for Industrial and Applied Mathematics 1997.

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Boyd SP, Vandenberghe L. Convex optimization. Cambridge: : Cambridge University Press 2004. doi:10.1017/CBO9780511804441

4

EE364a: Lecture slides. <http://stanford.edu/class/ee364a/lectures.html>

5

EE364b: Lecture slides. <http://stanford.edu/class/ee364b/lectures.html>

6

Section C Oxford course. <http://www.numerical.rl.ac.uk/people/nimg/oupartc/index.shtml>